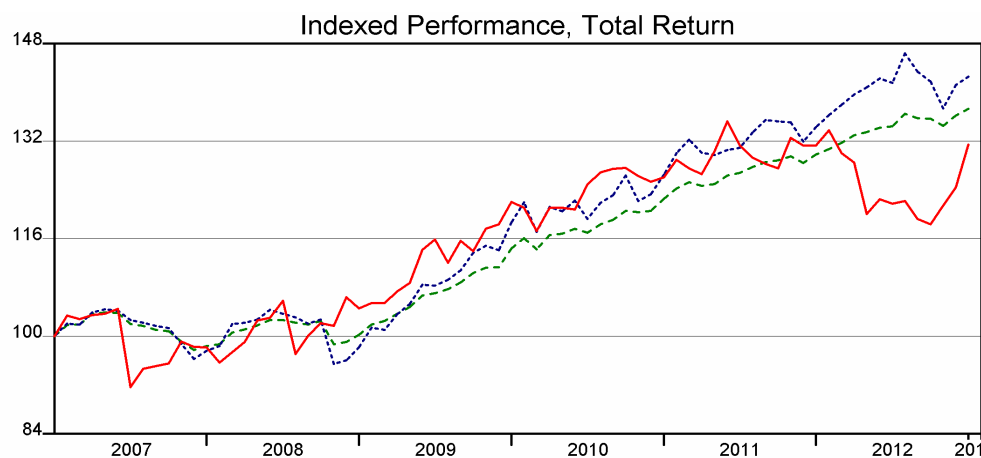
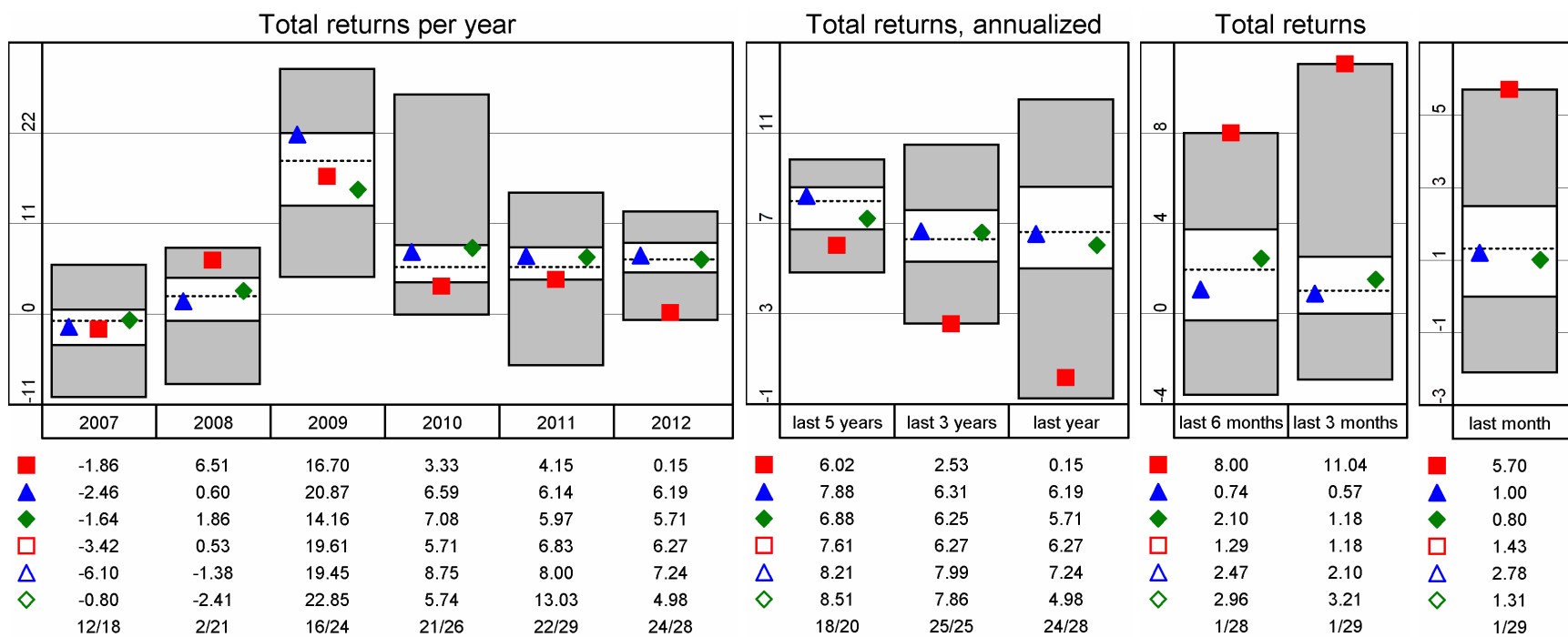
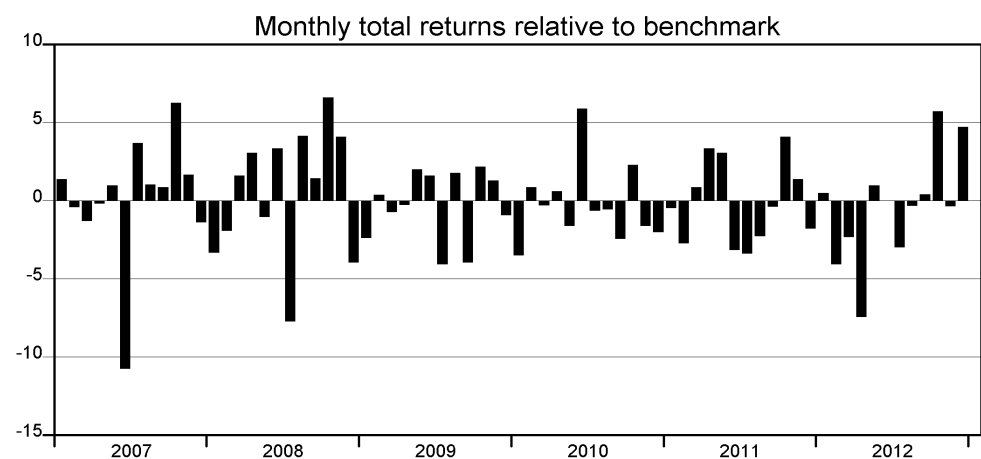


Directory

SOLVALOR 61



	■ SOLVALOR 61	▲ DB Rued Blass Immobilienfonds CH Idx unweighted TR	◆ Lipper Schweiz - Real Estate Switzerland	□ SXI Real Estate Funds TR	△ UBS (CH) Property Fd-Swiss Mixed 'Sima'	◇ LA FONCIERE
60 months						
Max Gain	5.70	4.01	2.80	3.79	4.93	10.26
Max Loss	-8.26	-7.04	-3.75	-5.97	-5.64	-10.58
Max Drawdown	-12.43	-8.49	-3.89	-6.68	-7.89	-16.06
Max Rel Return	6.59		3.29	1.06	2.61	6.25
Min Rel Return	-10.79		-1.90	-0.82	-2.95	-5.75
Std Deviation ¹	9.09	7.14	3.35	6.29	7.68	10.25
Tracking Error ¹	10.55		4.08	1.31	4.32	7.06
Correlation	0.18		0.96	0.99	0.83	0.73
R ² adjusted ²	0.00		0.91	0.98	0.69	0.52
Beta ²	0.23		0.45	0.87	0.89	1.04
Bear Beta ²	0.25		0.52	0.88	0.68	1.19
Bull Beta ²	0.49		0.52	0.91	0.97	1.43
Sharpe Ratio ^{1,2}	0.56		1.74	1.04	0.93	0.72
Inform Ratio ¹	-0.16		-0.23	-0.19	0.07	0.08
Treynor Ratio ^{1,2}	22.12		13.17	7.63	8.08	7.18
Sortino Ratio ^{1,2}						
Jensens Alpha ^{1,2}	3.55		2.84	0.64	1.05	0.29



60 months	■	▲	◆	□	△	◇
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¹) annualized ²) LIBOR CHF 3 Months

